

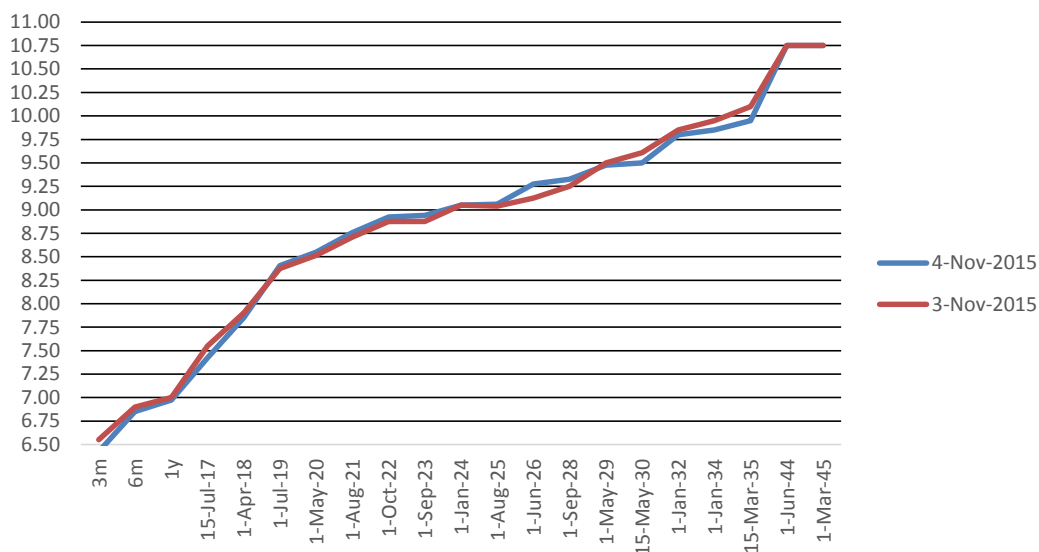
The buying trend continued from yesterday in the morning hours, until the commencement of the Tbill auction. Tbond rates were seen fluctuating within a range of 05 to 10 basis points, closing almost at their opening levels.

The respective weighted averages at the Tbill auction concluded today were 3 Months 6.44%, 06 Months 6.88% and the 12 Month benchmark at 7.00%. With the release of auction results the market witnessed a bit of profit taking by locals as well as foreign participants on the 2020 and 2021 Tbonds.

A significant observation from the data published by the CBSL was the drop in CBSL holdings of Government securities to LKR 82.613 Bn from LKR 229.962 Bn. Liquidity in the system was at LKR. 123.477 Bn, and the overnight call money and repo rates averaged at 6.32% and 6.10% respectively.

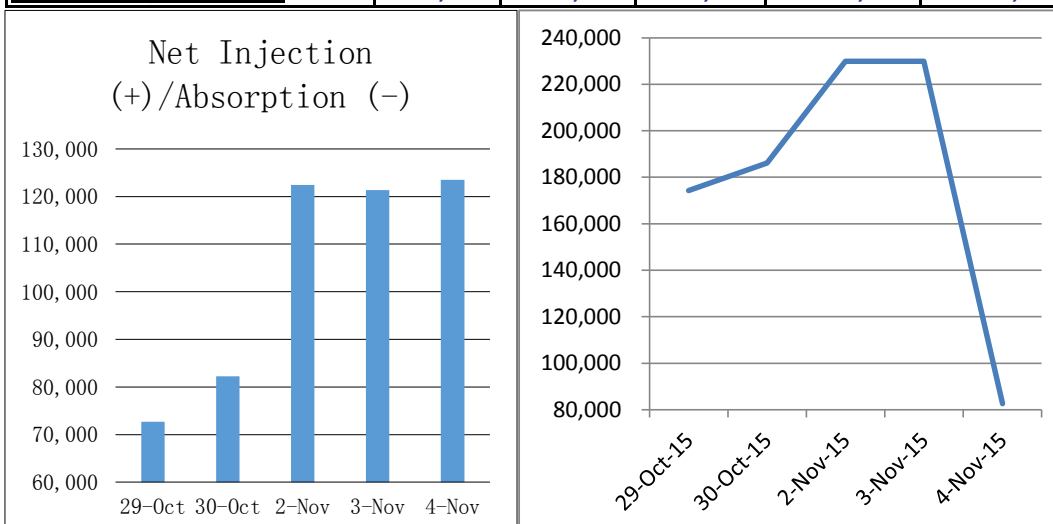
[info@perpetualtreasuries.com](mailto:info@perpetualtreasuries.com)

Maturity	Offer %	Bid %	GAP	4-Nov-2015	3-Nov-2015
3m	6.40	6.45		6.43	6.55
6m	6.80	6.90	0.42	6.85	6.90
1y	6.90	7.05	0.13	6.98	7.00
15-Jul-17	7.35	7.50	0.45	7.43	7.55
1-Apr-18	7.80	7.90	0.43	7.85	7.90
1-Jul-19	8.38	8.43	0.56	8.41	8.38
1-May-20	8.52	8.58	0.15	8.55	8.52
1-Aug-21	8.72	8.79	0.20	8.76	8.71
1-Oct-22	8.90	8.95	0.17	8.93	8.88
1-Sep-23	8.90	8.98	0.02	8.94	8.88
1-Jan-24	9.00	9.10	0.11	9.05	9.05
1-Aug-25	9.00	9.12	0.01	9.06	9.04
1-Jun-26	9.20	9.35	0.22	9.28	9.13
1-Sep-28	9.25	9.40	0.05	9.33	9.25
1-May-29	9.40	9.55	0.15	9.48	9.50
15-May-30	9.40	9.60	0.02	9.50	9.61
1-Jan-32	9.75	9.85	0.30	9.80	9.85
1-Jan-34	9.80	9.90	0.05	9.85	9.95
15-Mar-35	9.90	10.00	0.10	9.95	10.10
1-Jun-44	10.50	11.00	0.80	10.75	10.75
1-Mar-45	10.50	11.00	0.00	10.75	10.75



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<b>Market Liquidity</b>	<b>29-Oct-15</b>	<b>30-Oct-15</b>	<b>2-Nov-15</b>	<b>3-Nov-15</b>	<b>4-Nov-15</b>
Standing Deposit Facility(Mn)	72,690	82,240	122,453	121,379	123,477
Standing Lending Facility(Mn)	-	-	-	-	-
<b>CBSL Holdings: (Mn)</b>	<b>174,291</b>	<b>186,135</b>	<b>229,940</b>	<b>229,962</b>	<b>82,613</b>



<b>Repo Market</b>	<b>29-Oct-15</b>	<b>30-Oct-15</b>	<b>2-Nov-15</b>	<b>3-Nov-15</b>	<b>4-Nov-15</b>
Minimum Rate:	6.00%	6.00%	6.10%	6.00%	6.05%
Maximum Rate:	6.25%	6.20%	6.25%	6.20%	6.40%
Weighted Average:	6.09%	6.12%	6.15%	6.09%	6.10%
Gross Amount:( LKR Mio)	7,230	15,470	12,720	9,970	11,340

<b>Call Money Market</b>	<b>29-Oct-15</b>	<b>30-Oct-15</b>	<b>2-Nov-15</b>	<b>3-Nov-15</b>	<b>4-Nov-15</b>
Minimum Rate:	6.30%	6.25%	6.33%	6.30%	6.30%
Maximum Rate:	6.40%	6.35%	6.40%	6.40%	6.35%
Weighted Average:	6.35%	6.33%	6.35%	6.32%	6.32%
Gross Amount:(LKR Mio)	12,670	8,900	19,490	21,800	13,740
Spot Opening :	140.75/95	140.90/00	140.95/10	140.95/10	141.10/25
Spot Closing :	140.95/00	141.00/05	141.00/05	141.10/15	141.40/55
Spot High :	140.93	141.00	141.05	141.10	141.50
Spot Low :	140.90	140.98	141.00	141.07	141.25

Spot Dollar closing 141.40/55

Forex Volumes (03-Nov-2015) USD (Mn) Average

Cash	16.00	140.9328
TOM	8.75	140.9717
Spot	20.75	141.0487
Forwards	35.75	
<b>Total</b>	<b>81.25</b>	

Commodities	USD
Gold	1117.8
Crude Oil	48.04
Brent Oil	50.75

(Sources: Bloomberg, , cbsl.gov.lk)